

Testing For Periodicity In A Time Series. By Andrew F. Siegel

By Andrew F. Siegel

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ANDREW F. SIEGEL; Department of Goodness-of-fit test; Testing for periodicity; Time series analysis An analysis of variance test for normality (complete samples)

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Dickey, D., Bell, B., and Miller, R. (1986). "Unit Roots in Time Series Models: Tests and "Periodic Autoregressive Conditional R.J. and Siegel, J

As you are probably well aware, in the periodic table, elements are arranged in order of increasing atomic number. The 18 vertical columns of the table are called

Andrew Gracey 3, The grouped periodic time series. We first briefly review Fisher's test for the detection of periodic time series.

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